

SYSTEM AND METHOD FOR MEASURING PERFORMANCE OF TRADING INSTRUMENTS WITHIN A MARKET

ABSTRACT OF THE DISCLOSURE

A system and method is disclosed for measuring performance of trading instruments within a market. More specifically, this system comprises a generator adapted to provide the functions of determining the monetary value of each share of a particular trading instrument traded at a particular time period, determining the volume of shares traded over the particular time period, and multiplying the monetary value by the total number of shares traded to yield a trading value for the trading instrument . The time period may include an hour, a day, a week, a month, a quarter, a year, etc. The trading value may further be used to create a market index of particular trading instruments ranked in accordance with their trading value.